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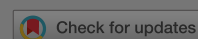
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Is economic policy uncertainty important to forecast the realized volatility of crude oil futures?

Feng Ma, M. I. M. Wahab, Jing Liu & Li Liu

Pages 2087-2101 | Published online: 11 Oct 2017

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ABSTRACT

In this research, we first investigate whether economic policy uncertainty (EPU) index can increase the HAR-RV-type models' forecast accuracy. In addition, we explore how EPU index can be effectively used to gain larger economic values in the oil futures market. To this end, this research provides a new perspective on setting thresholds for

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No potential conflict of interest was reported by the authors.

¹ The EPU index can be downloaded from the website http://www.policyuncertainty.com/us_monthly.html. More details about EPU index can be found in Baker, Bloom, and Davis (2015).



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